

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	4/30/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$710,747,188	\$1,163,420,687
% of total pool	37.92%	62.08%
Portfolio Duration*	0.309	1.615
Index Duration*	0.357	1.659
% of index	86.55%	97.35%
Weighted Average Days to Maturity	113	616
Earned Income Yield	3.358%	4.901%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: Portfolio Breakdown does not take into account trades executed on 4/30/08 for settlement on 5/1/08. After the trades settle, Core duration increases to 1.65, Liquidity duration increases to .316, and Core/Liquidity split moves to 37% Liquidity/63% Core.